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Education

- Ph. D., Department of Finance, National Central University, 2020.
- Master, Department of Statistics, National Taipei University, 2011.
- Bachelor, Department of Statistics, National Taipei University, 2009.

Area of Specialty

- Financial engineering, Derivatives, and Quantitative Trading.

Academic Experience

- Assistant Professor, Department of Finance, Southern Taiwan University of Science and Technology, 2020/08 to present.

Journal Papers

1. Jui-Jane Chang, Pao-Hsien Huang, and Ting-Pin Wu, 2023. Pricing and Risk Management of Multi-Assets Financial Instruments to Natural Disasters. *Emerging Markets Finance and Trade*. [SSCI]
2. Jui-Jane Chang, Pao-Hsien Huang, and Ting-Pin Wu, 2022. Valuation of Basket Options within the Bernoulli Jump Diffusion Process. *Journal of Futures and Options* 15(3) 77-128. [TSSCI] (in Chinese)
3. Jui-Jane Chang, Pao-Hsien Huang, Kun-Li Lin and Jung-Hsuan Lin, 2021. Pricing Average Interest Rate Options in the LIBOR Market Model. *International Review of Accounting, Banking and Finance* 13(1): 17-31. [EconLit]
4. Jui-Jane Chang, Pao-Hsien Huang, Qing-Ji Liu, and Ting-Pin Wu, 2020. Reform and Pricing of Taiwan's Reverse Mortgage Contracts. *Review of Securities and Futures Markets* 32(4) 155-202. [TSSCI] (in Chinese)

Conference Papers

1. Pao-Hsien Huang, (2023), Pricing Convertible Bonds with Default Risk, 2023 International Conference for Financial Engineering Association of Taiwan, Taoyuan, Taiwan.
2. Jui-Jane Chang, Pao-Hsien Huang, and Ting-Pin Wu, (2021), Valuation of Basket Options within the Bernoulli Jump Diffusion Process, 2021 New Futures Conference of Journal of Futures and Options, Taipei, Taiwan.
3. Chuang-Chang Chang, Jui-Jane Chang, Pao-Hsien Huang, and Ting-Pin Wu, (2021), Pricing Multi-Assets Financial Instruments under the RNVR framework, 2021 Academic Conference of Department of Finance Shih Hsin University, Taipei, Taiwan.
4. Chuang-Chang Chang, Jui-Jane Chang, Pao-Hsien Huang, and Ting-Pin Wu, (2020), Pricing Multi-Assets Financial Instruments within the Multivariate VP Model, 2020 New Futures Conference of Journal of Futures and Options, Taipei, Taiwan.
5. Chuang-Chang Chang, Jui-Jane Chang, Pao-Hsien Huang, and Ting-Pin Wu, (2018), Pricing Multi-Assets Financial Instruments within the Consumption-Based Approach. FeAT 2018 Annual Conference, Hsinchu, Taiwan.
6. Chuang-Chang Chang, Jui-Jane Chang, Pao-Hsien Huang, and Ting-Pin Wu, (2018), Pricing Multi-Assets Financial Instruments within the Consumption-Based Approach. 2018 International

Conference of Taiwan Finance Association, Taipei, Taiwan.

Dissertation

- Pao-Hsien Huang, 2020, Two Essays on Valuation of Derivative Contracts and Reverse Mortgages. Ph. D. Dissertation, National Central University.

Honors and Awards

- The Best Paper Awards, 2021, Valuation of Basket Options within the Bernoulli Jump Diffusion Process, 2020 New Futures Conference of Journal of Futures and Options, Taipei City, Taiwan. (in Chinese)